



STAT 430 Summer 2015

Probability

MTWRF, 11:00-12:45, SHDH 213, 5/26/15-7/1/15

Instructor: Tung Phan

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Office Location: 432.3 JMHH

Office Hours: 2-3 pm, M,W,F. Location:TBD

Course Description: This is a first course in probability.

Prerequisite(s): Proficiency in single-variable calculus and general mathematical maturity.

Main Text: *Introduction to Probability, 2nd Edition* by Dimitri P. Bertsekas, John N. Tsitsiklis.

Recommended Text: *A First Course in Probability*, 9th Edition by Sheldon Ross.

Course Objectives: We will cover the first 5 chapters in the main textbook and miscellaneous topics including Poisson Processes, Markov Chains, Bayesian methods, etc.

Grade Distribution:

5 Homeworks	15%
5 Quizzes	15%
Midterm Exam (take home) (06-12 to 06-15)	30%
Final Exam (in class) (07-01)	40%
Extra Credit	up to 5%

Course Policies:

• General

- Computers are not to be used unless instructed to do so.
- Quizzes are open-book, open-note.
- Quizzes will be given on every Thursday at the beginning of the class, each is expected to last for 30 minutes.
- Homework is usually due a week after it is assigned.
- The take-home midterm will be open-book, open-note, and closed-internet.
- The final exam is closed-book, open-note.
- **Late homework will not be accepted.**
- **No makeup quizzes or exams will be given.**

• Attendance and Absences

- Attendance is expected even though it will not be taken. If you will have to miss class on the day that an assignment is due, you are obligated to make sure that it is turned in on or before that day.

- Students are responsible for all missed work, regardless of the reason for absence. It is also the absentee's responsibility to get all missing notes or materials.

Course website:

I will use Canvas to handle course logistics and paperwork, so that we can use class time to focus on the course content. Assignments and additional notes will be posted to Canvas files following each class meeting. All graded assignments will be announced via Canvas.

Canvas link: <https://canvas.upenn.edu/>

Extra Credit (Student-run Recitations/Discussions)

There is an extra credit opportunity in this course. Students can form into a group of 2 or 3 people but no more than 4 to hold a recitation and every member is expected to go over at least one problem. There is only one slot for each week. The materials will be reviewed by me before each recitation.

Academic Integrity

- This course will abide by Penn's code of academic integrity. Disciplinary actions will be taken if cheating or plagiarism occurs on assignments or exams.
- You must write up your solutions by yourself and understand anything that you hand in.
- Use of outside sources is strongly discouraged. If, however, you do use an outside source, you must reference it in your solution.
- In your solution, please write the list of everyone with whom you collaborated on that problem. If you did not collaborate with anyone, please explicitly write, "No collaborators".

Tentative Course Outline:

This summer course will be very fast-paced. We will cover at least one chapter in the main textbook for each week. Students are expected to keep up with all the materials covered up to that point.